

Bi-differential calculus and the KdV equation

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Abstract

A *gauged bi-differential calculus* over an associative (and not necessarily commutative) algebra \mathcal{A} is an \mathbb{N}_0 -graded left \mathcal{A} -module with two covariant derivatives acting on it which, as a consequence of certain (e.g., nonlinear differential) equations, are flat and anticommute. As a consequence, there is an iterative construction of generalized conserved currents. We associate a gauged bi-differential calculus with the Korteweg-de-Vries equation and use it to compute conserved densities of this equation.

1 Introduction

A distinguishing feature of soliton equations and other completely integrable models is the existence of an infinite set of conservation laws. For the special case of two-dimensional (principal) chiral or σ -models, a simple iterative construction of conserved currents and charges had been presented in [1]. In [2, 3, 4] some generalizations of this work in the framework of noncommutative geometry have been achieved. In a recent work [5], the existence of an infinite set of conserved currents in several completely integrable classical models, including chiral and Toda models, as well as the KP and self-dual Yang-Mills equations, has been traced back to a simple construction of an infinite chain of closed (respectively, covariantly constant) 1-forms in a (gauged) bi-differential calculus. A bi-differential calculus consists of a graded algebra on which two anticommuting differential maps act. In a gauged bi-differential calculus these maps are extended to covariant derivatives which, as a consequence of, e.g., nonlinear differential equations, are flat and anticommuting.

Section 2 introduces a mathematical scheme which may be regarded as the crucial structure behind the appearance of an infinite chain of conserved currents in the abovementioned completely integrable models (see also [5]). Section 3 shows how to realize such a scheme in terms of bi-differential calculi and covariant derivatives. Section 4 treats the case of the Korteweg-de Vries equation in some detail. Section 5 contains some conclusions.

2 The central mathematical construction

Let \mathcal{A} be an associative algebra over \mathbb{R} or \mathbb{C} with a unit $\mathbf{1}$. In the following, a *linear* map is meant to be linear over \mathbb{R} , respectively \mathbb{C} . We consider an \mathbb{N}_0 -graded left \mathcal{A} -module $\mathcal{M} = \sum_{r \geq 0} \mathcal{M}^r$, on which two linear maps $D, \mathcal{D} : \mathcal{M}^r \rightarrow \mathcal{M}^{r+1}$ act such that

$$D^2 = 0, \quad \mathcal{D}^2 = 0, \quad \mathcal{D}D = g D\mathcal{D} \quad (2.1)$$

with some $g \in \mathcal{A}$. Furthermore, we assume that, for some $s > 0$, there is a (nonvanishing) $\chi^{(0)} \in \mathcal{M}^{s-1}$ with

$$\mathcal{D}\chi^{(0)} = 0. \quad (2.2)$$

Then

$$J^{(1)} = D\chi^{(0)} \quad (2.3)$$

is \mathcal{D} -closed, i.e.,

$$\mathcal{D}J^{(1)} = g D\mathcal{D}\chi^{(0)} = 0. \quad (2.4)$$

If every \mathcal{D} -closed element of \mathcal{M}^s is \mathcal{D} -exact, then

$$J^{(1)} = \mathcal{D}\chi^{(1)} \quad (2.5)$$

with some $\chi^{(1)} \in \mathcal{M}^{s-1}$. Now let $J^{(m)} \in \mathcal{M}^s$ satisfy

$$\mathcal{D}J^{(m)} = 0, \quad J^{(m)} = D\chi^{(m-1)}. \quad (2.6)$$

Then

$$J^{(m)} = \mathcal{D}\chi^{(m)} \quad (2.7)$$

with some $\chi^{(m)} \in \mathcal{M}^{s-1}$ (which is determined only up to addition of some $\beta \in \mathcal{M}^{s-1}$ with $\mathcal{D}\beta = 0$), and

$$J^{(m+1)} = D\chi^{(m)} \quad (2.8)$$

is also \mathcal{D} -closed:

$$\mathcal{D}J^{(m+1)} = g D\mathcal{D}\chi^{(m)} = g DJ^{(m)} = g D^2\chi^{(m-1)} = 0. \quad (2.9)$$

In this way one obtains an infinite tower of \mathcal{D} -closed elements $J^{(m)} \in \mathcal{M}^s$ and elements $\chi^{(m)} \in \mathcal{M}^{s-1}$ which satisfy

$$\mathcal{D}\chi^{(m+1)} = D\chi^{(m)}. \quad (2.10)$$

In certain cases this construction may break down at some level $m > 0$ or become trivial in some sense (see also [5]). In terms of

$$\chi = \sum_{m=0}^{\infty} \lambda^m \chi^{(m)} \quad (2.11)$$

with a parameter λ , the set of equations (2.10) leads to

$$\mathcal{D}\chi = \lambda D\chi. \quad (2.12)$$

Conversely, if the last equation holds for all λ , we recover (2.10).

3 Bi-differential calculi and covariant derivatives

In this section we consider realizations of the structure introduced in the last section in terms of covariant exterior derivatives.

Definition 1. A *graded algebra* over \mathcal{A} is an \mathbb{N}_0 -graded associative algebra $\Omega(\mathcal{A}) = \bigoplus_{r \geq 0} \Omega^r(\mathcal{A})$ such that $\Omega^0(\mathcal{A}) = \mathcal{A}$ and the unit $\mathbb{1}$ of \mathcal{A} extends to a unit of $\Omega(\mathcal{A})$, i.e., $\mathbb{1}w = w\mathbb{1} = w$ for all $w \in \Omega(\mathcal{A})$.

Definition 2. A *differential calculus* $(\Omega(\mathcal{A}), d)$ over \mathcal{A} consists of a graded algebra $\Omega(\mathcal{A})$ over \mathcal{A} and a linear map $d : \Omega^r(\mathcal{A}) \rightarrow \Omega^{r+1}(\mathcal{A})$ with the properties

$$d^2 = 0, \quad (3.13)$$

$$d(w w') = (dw) w' + (-1)^r w dw' \quad (3.14)$$

where $w \in \Omega^r(\mathcal{A})$ and $w' \in \Omega(\mathcal{A})$.¹ We also require that d generates $\Omega(\mathcal{A})$ in the sense that $\Omega^{r+1}(\mathcal{A}) = \mathcal{A}(d\Omega^r(\mathcal{A}))\mathcal{A}$.

Definition 3. A triple $(\Omega(\mathcal{A}), d, \delta)$ consisting of a graded algebra $\Omega(\mathcal{A})$ over \mathcal{A} and two linear maps $d, \delta : \Omega^r(\mathcal{A}) \rightarrow \Omega^{r+1}(\mathcal{A})$ with the properties (3.13), (3.14) and

$$\delta d + d\delta = 0 \quad (3.15)$$

¹The identity $\mathbb{1}\mathbb{1} = \mathbb{1}$ then implies $d\mathbb{1} = 0$.

is called a *bi-differential calculus*.

Let $(\Omega(\mathcal{A}), d, \delta)$ be a bi-differential calculus, and A, B two $N \times N$ -matrices of 1-forms (i.e., the entries are elements of $\Omega^1(\mathcal{A})$). We introduce

$$D = d + A \quad \mathcal{D} = \delta + B \quad (3.16)$$

which act from the left on $N \times M$ -matrices with entries in $\Omega(\mathcal{A})$. The latter form an \mathbb{N}_0 -graded left \mathcal{A} -module $\mathcal{M} = \bigoplus_{r \geq 0} \mathcal{M}^r$. Then the conditions (2.1) with $g = -1$ can be expressed in terms of A and B as follows,

$$D^2 = 0 \quad \Longleftrightarrow \quad F = dA + AA = 0, \quad (3.17)$$

$$\mathcal{D}^2 = 0 \quad \Longleftrightarrow \quad \mathcal{F} = \delta B + BB = 0, \quad (3.18)$$

$$D\mathcal{D} + \mathcal{D}D = 0 \quad \Longleftrightarrow \quad dB + \delta A + BA + AB = 0. \quad (3.19)$$

If these conditions are satisfied, we speak of a *gauged bi-differential calculus*.

If $B = 0$, the conditions (3.17)-(3.19) become $F = 0$ and $\delta A = 0$. There are two obvious ways to further reduce the latter equations:

- (i) We can solve $F = 0$ by setting $A = g^{-1} dg$ with an invertible $N \times N$ -matrix g with entries in \mathcal{A} . The remaining equation reads $\delta(g^{-1} dg) = 0$ which resembles the field equation of principal chiral models (cf [5]).
- (ii) We can solve $\delta A = 0$ via $A = \delta\phi$ with a matrix ϕ . Then we are left with the equation $d(\delta\phi) + (\delta\phi)^2 = 0$ which generalizes the so-called ‘pseudodual chiral models’ (cf [6] and references cited there).

4 Example: conserved densities of the Korteweg-de-Vries equation

Let $\mathcal{A}_0 = C^\infty(\mathbb{R} \times \mathcal{I})$ be the algebra of smooth functions of coordinates t, x , where \mathcal{I} is an interval, and \mathcal{A} the noncommutative algebra generated by the elements of \mathcal{A}_0 and the partial derivative $\partial_x = \partial/\partial x$ such that $\partial_x f = f_x + f \partial_x$ for $f \in \mathcal{A}$. Here, f_x denotes the partial derivative of f with respect to x . Furthermore, let $\Omega^1(\mathcal{A})$ be the \mathcal{A} -bimodule generated by two elements τ and ξ which commute with all elements of \mathcal{A} . With

$$\tau \xi = -\xi \tau, \quad \tau \tau = 0 = \xi \xi \quad (4.1)$$

we obtain a graded algebra $\Omega(\mathcal{A}) = \bigoplus_{r=0}^2 \Omega^r(\mathcal{A})$ over \mathcal{A} . Now

$$\begin{aligned} df &= [\partial_t + 4\partial_x^3, f] \tau - 6[\partial_x^2, f] \xi \\ &= (f_t + 4f_{xxx} + 12f_{xx} \partial_x + 12f_x \partial_x^2) \tau - 6(f_{xx} + 2f_x \partial_x) \xi, \end{aligned} \quad (4.2)$$

$$\delta f = -\frac{1}{2}[\partial_x^2, f] \tau + [\partial_x, f] \xi = -\frac{1}{2}(f_{xx} + 2f_x \partial_x) \tau + f_x \xi \quad (4.3)$$

and

$$d(f\tau + h\xi) = (df)\tau + (dh)\xi, \quad \delta(f\tau + h\xi) = (\delta f)\tau + (\delta h)\xi \quad (4.4)$$

define two linear maps $d, \delta : \Omega^r(\mathcal{A}) \rightarrow \Omega^{r+1}(\mathcal{A})$, and $(\Omega(\mathcal{A}), d, \delta)$ becomes a bi-differential calculus over \mathcal{A} .

Remark. The above calculus is *noncommutative* in the sense that differentials do not, in general, commute with elements of \mathcal{A} , even with those of the commutative subalgebra \mathcal{A}_0 . In particular, we have $x\delta x = (\delta x)x + \tau$. A (noncommutative) differential calculus is a basic structure in ‘noncommutative geometry’. ■

With $B = 0$ and $A \in \Omega^1(\mathcal{A})$, (3.19) becomes $\delta A = 0$ which is solved by

$$A = \delta v = -\frac{1}{2}(v_{xx} + 2v_x\partial_x)\tau + v_x\xi \quad (4.5)$$

with $v \in \mathcal{A}_0$. Then $F = 0$ takes the form

$$v_{tx} + v_{xxxx} - v_x v_{xx} = 0. \quad (4.6)$$

With the substitution

$$u = -v_x \quad (4.7)$$

this becomes the *Korteweg-de-Vries* equation

$$u_t + u_{xxx} + u u_x = 0. \quad (4.8)$$

Let $\mathcal{M} = \Omega(\mathcal{A})$. The general solution of $\delta\chi^{(0)} = 0$ for $\chi^{(0)} \in \mathcal{A}$ is

$$\chi^{(0)} = \sum_{n=0}^{\infty} c_n(t) \partial_x^n \quad (4.9)$$

with functions c_n depending on t only. A particular solution is given by $\chi^{(0)} = 1$. The equation (2.12) with $\mathcal{D} = \delta$ is equivalent to the two equations

$$\chi_x = -\lambda(6\chi_{xx} + u\chi + 12\chi_x\partial_x), \quad (4.10)$$

$$-\frac{1}{2}\chi_{xx} = \lambda\left(\chi_t + 4\chi_{xxx} + \frac{1}{2}u_x\chi + u\chi_x + 6\chi_{xx}\partial_x\right). \quad (4.11)$$

With

$$\chi = \sum_{n=0}^{\infty} \chi_n \partial_x^n \quad (4.12)$$

the first equation is turned into the following set of equations,

$$\chi_{0,x} + \lambda (6 \chi_{0,xx} + u \chi_0) = 0 \quad (4.13)$$

$$\chi_{n,x} + \lambda (6 \chi_{n,xx} + 12 \chi_{n-1,x} + u \chi_n) = 0 \quad (n > 0) . \quad (4.14)$$

Inserting²

$$\chi_0 = e^{-\lambda \varphi}, \quad \varphi = \sum_{m=0}^{\infty} (6\lambda)^m \varphi^{(m)} \quad (4.15)$$

(which sets $\chi^{(0)} = 1$) in (4.13), we get

$$\varphi_x = u - 6\lambda \varphi_{xx} + 6\lambda^2 (\varphi_x)^2 \quad (4.16)$$

which in turn leads to

$$\varphi_x^{(0)} = u, \quad \varphi_x^{(1)} = -u_x \quad (4.17)$$

and

$$\varphi_x^{(m)} = -\varphi_{xx}^{(m-1)} + \frac{1}{6} \sum_{k=0}^{m-2} \varphi_x^{(k)} \varphi_x^{(m-2-k)} \quad (4.18)$$

for $m > 1$. Hence

$$\varphi_x^{(2)} = u_{xx} + \frac{1}{6} u^2, \quad (4.19)$$

$$\varphi_x^{(3)} = -(u_{xx} + \frac{1}{3} u^2)_x, \quad (4.20)$$

$$\varphi_x^{(4)} = \frac{1}{6} [\frac{1}{3} u^3 - (u_x)^2] + [u_{xxx} + \frac{1}{2} (u^2)_{xx}]_x, \quad (4.21)$$

$$\varphi_x^{(5)} = -[\frac{4}{27} u^3 + \frac{5}{6} (u_x)^2 + \frac{4}{3} u u_{xx} + u_{xxxx}]_x, \quad (4.22)$$

$$\begin{aligned} \varphi_x^{(6)} = & \frac{5}{216} [u^4 - 12 u (u_x)^2 + \frac{36}{5} (u_{xx})^2] \\ & + [u_{xxxxx} + \frac{5}{3} u u_{xxx} + \frac{5}{6} u^2 u_x + 3 u_x u_{xx}]_x, \end{aligned} \quad (4.23)$$

$$\begin{aligned} \varphi_x^{(7)} = & -[\frac{2}{27} u^4 + \frac{4}{3} u^2 u_{xx} + \frac{5}{3} u (u_x)^2 + \frac{14}{3} u_x u_{xxx} + 2 u u_{xxxx} \\ & + \frac{10}{3} (u_{xx})^2 + u_{xxxxx}]_x, \end{aligned} \quad (4.24)$$

²Direct use of the expansion (2.11) for χ_0 leads to *nonlocal* conserved densities. The transformation from χ_0 to φ and subsequent expansion of φ leads to *local* expressions, however.

$$\begin{aligned}
\varphi_x^{(8)} = & \frac{7}{648} [u^5 - 30 u^2 (u_x)^2 + 36 u (u_{xx})^2 - \frac{108}{7} (u_{xxx})^2] \\
& + [u_{xxxxxxx} + \frac{7}{3} u u_{xxxxx} + \frac{20}{3} u_x u_{xxxx} + \frac{35}{3} u_{xx} u_{xxx} \\
& + \frac{35}{18} u^2 u_{xxx} + \frac{95}{54} (u_x)^3 + \frac{35}{216} (u^4)_x + \frac{7}{2} (u^2)_x u_{xx}]_x, \tag{4.25}
\end{aligned}$$

$$\begin{aligned}
\varphi_x^{(9)} = & -[\frac{16}{405} u^5 + \frac{20}{9} u^2 (u_x)^2 + \frac{32}{27} u^3 u_{xx} + \frac{113}{9} (u_x)^2 u_{xx} + \frac{80}{9} u (u_{xx})^2 \\
& + \frac{112}{9} u u_x u_{xxx} + \frac{8}{3} u^2 u_{xxxx} + \frac{23}{2} (u_{xxx})^2 + \frac{56}{3} u_{xx} u_{xxxx} \\
& + 9 u_x u_{xxxxx} + \frac{8}{3} u u_{xxxxx} + u_{xxxxxxx}]_x, \tag{4.26}
\end{aligned}$$

$$\begin{aligned}
\varphi_x^{(10)} = & \frac{7}{1296} [u^6 - 60 u^3 (u_x)^2 + 108 u^2 (u_{xx})^2 - 30 (u_x)^4 - \frac{648}{7} u (u_{xxx})^2 \\
& + \frac{720}{7} (u_{xx})^3 + \frac{216}{7} (u_{xxxx})^2] + [u_{xxxxxxxx} + \frac{35}{72} u^4 u_x + \frac{35}{18} u^3 u_{xxx} \\
& + \frac{21}{2} u^2 u_x u_{xx} + \frac{95}{18} u (u_x)^3 + \frac{7}{2} u^2 u_{xxxx} + 20 u u_x u_{xxxx} \\
& + \frac{455}{18} (u_x)^2 u_{xxx} + 35 u u_{xx} u_{xxx} + \frac{69}{2} u_x (u_{xx})^2 + 3 u u_{xxxxxxx} \\
& + \frac{35}{3} u_x u_{xxxxx} + 28 u_{xx} u_{xxxxx} + \frac{125}{3} u_{xxx} u_{xxxx}]_x \tag{4.27}
\end{aligned}$$

and so forth. As a consequence of (4.10) and (4.11), we have

$$\chi_{0,t} + \chi_{0,xxx} + \frac{1}{2} u \chi_{0,x} = 0. \tag{4.28}$$

In terms of φ this reads

$$\varphi_t + \varphi_{xxx} - 3 \lambda \varphi_x \varphi_{xx} + \lambda^2 (\varphi_x)^3 + u \varphi_x / 2 = 0 \tag{4.29}$$

and application of ∂_x leads to a conservation law for φ_x ,

$$\varphi_{xt} = -(\varphi_{xxx} - 3 \lambda \varphi_x \varphi_{xx} + \lambda^2 (\varphi_x)^3 + u \varphi_x / 2)_x. \tag{4.30}$$

Hence, the $\varphi_x^{(m)}$ obtained above are conserved densities of the KdV equation. Let

$$Q^{(m)} = \int_{\mathcal{I}} \varphi_x^{(m)} dx \tag{4.31}$$

where dx is the ordinary (Lebesgue) measure on \mathbb{R} . Here we assume that either u is periodic in x or that u and its x -derivatives vanish sufficiently rapidly at the (finite or infinite) boundaries

of the interval \mathcal{I} , so that the above integrals exist (see also [7]). Note that $\varphi^{(m)}$ will not, in general, be periodic or vanish at the ends of the interval, however. Now we have

$$\frac{d}{dt}Q^{(m)} = \int_{\mathcal{I}} \varphi_{xt}^{(m)} dx = 0. \quad (4.32)$$

Neglecting x -derivatives (which do not contribute to (4.31)) in the expressions for $\varphi_x^{(m)}$, we observe that $Q^{(m)} = 0$ for odd m . The nonvanishing conserved charges are

$$Q^{(0)} = \int_{\mathcal{I}} u dx \quad (4.33)$$

$$Q^{(2)} = \frac{1}{6} \int_{\mathcal{I}} u^2 dx \quad (4.34)$$

$$Q^{(4)} = \frac{1}{6} \int_{\mathcal{I}} \left[\frac{1}{3} u^3 - (u_x)^2 \right] dx \quad (4.35)$$

$$Q^{(6)} = \frac{5}{216} \int_{\mathcal{I}} \left[u^4 - 12 u (u_x)^2 + \frac{36}{5} (u_{xx})^2 \right] dx \quad (4.36)$$

$$Q^{(8)} = \frac{7}{648} \int_{\mathcal{I}} \left[u^5 - 30 u^2 (u_x)^2 + 36 u (u_{xx})^2 - \frac{108}{7} (u_{xxx})^2 \right] dx \quad (4.37)$$

$$\begin{aligned} Q^{(10)} = & \frac{7}{1296} \int_{\mathcal{I}} \left[u^6 - 60 u^3 (u_x)^2 + 108 u^2 (u_{xx})^2 - 30 (u_x)^4 \right. \\ & \left. - \frac{648}{7} u (u_{xxx})^2 + \frac{720}{7} (u_{xx})^3 + \frac{216}{7} (u_{xxxx})^2 \right] dx \end{aligned} \quad (4.38)$$

and so forth. The integrands are in agreement (up to irrelevant constant factors) with T_1, \dots, T_6 in [7], equations (5a)-(10a). Using computer algebra, it is easy to compute higher conserved charges. In [8] the uniqueness of the above sequence of conserved polynomial densities of the Korteweg-de-Vries equation has been shown. Therefore, the remaining freedom in the above construction cannot lead to additional polynomial conserved densities.

Remark. Application of the central construction in section 2 to the case under consideration requires that δ -closed elements of $\Omega^1(\mathcal{A})$ are δ -exact. $J \in \Omega^1(\mathcal{A})$ can be written as $J = a\tau + b\xi$ with $a, b \in \mathcal{A}$. Then $\delta J = 0$ means $a + b_x/2 + b\partial_x = c$, where $c_x = 0$. Introducing $\chi(t, x) = \int^x b(t, x') dx'$, we have $J = (c - \frac{1}{2}\chi_{xx} - \chi_x\partial_x)\tau + \chi_x\xi = \delta\chi + c\tau$. This does not work, however, for periodic boundary conditions on \mathcal{I} (so that \mathcal{I} is actually replaced by the circle S^1), since the indefinite integral of a periodic function b need not be periodic. We still have the problem that the 1-form τ is not δ -exact in $\Omega(\mathcal{A})$. But with an extension of \mathcal{A} and $\Omega(\mathcal{A})$ (see also [5], section 5.3) it becomes exact. This amounts to setting $\tau = \delta y$ with an additional coordinate y . Then δ -closed elements of \mathcal{M}^1 are indeed δ -exact. ■

5 Conclusions

The existence of a gauged bi-differential calculus as a (non-trivial) consequence of certain (e.g., differential, difference, or operator) equations may turn out to be a common feature of completely integrable systems. In [5] we have demonstrated that this concept covers many of the known soliton equations and other (in some sense) integrable models. The relation with various notions of complete integrability and approaches towards a classification of integrable models still has to be explored further. Moreover, the notion of a (gauged) bi-differential calculus and its generalization considered in section 2 applies to a large variety of structures (based on non-commutative algebras) most of which are far away from classical completely integrable models. It generalizes a characteristic feature of such models, namely the existence of an infinite set of conserved currents, into a framework of noncommutative geometry where an appropriate notion of complete integrability according to our knowledge is not yet at hand.

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